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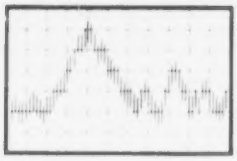

INTERNATIONAL REPORT

DECEMBER 1986

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INTERNATIONAL VOLUME & OPEN INTEREST

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	VOLUME DECEMBER 1986	OPEN INTEREST DECEMBER 1986
Potatoes	13,702	
Cattle	17	
Pigmeat	33	
Pigs	89	
Soyameal	5,866	
BIFFEX	2,507	
BFX Tanker	0	
GAFTA	22,214	
Ocean Freight Index	1,158	
FNCI	2,290	
INTEX	3,448	
Gasoil	78,022	
Heavy Fuel Oil	626	
Gasoline	17	
Crude Oil	0	
IPE	78,665	
Cocoa	48,098	
Robusta	94,661	
Rubber 15T	0	
Rubber 5T	0	
Sugar (FOB)	54,803	
Sugar Traded Options	20	
LONDON COMMODITY EXCH	197,582	

	VOLUME DECEMBER 1986	OPEN INTEREST DECEMBER 1986
FT Index	12,028	
Three Mth Pound (1/2M)	47,024	
Short Gilt	511	
Twenty Yr Gilt	312,910	
Deutschemark	760	
Eurodollar	67,859	
Dollar Mark	17	
T-Bond	63,484	
Sterling Currency	2,195	
Swiss Franc	1,041	
Yen	836	
Eurodollar Option	1,824	
FTSE Option	338	
T-Bond Option	2,371	
Gilt Option	31,773	
Dollar/Mark Option	0	
Pound/Dollar Option	944	
LIFFE	545,915	
Copper		
Tin		
Lead		
Zinc		
Silver		
Aluminum		
Nickel		
LONDON METALS EXCHANGE	N/A	
Canadian T-Bill Opt.	140	190
Canadian L-T Bonds Opt.	17,801	10,397
Gold Option	13,468	33,199
MONTREAL EXCHANGE	31,409	43,786
U.S. Dollar	1,538	598
Prime Commercial Paper	372	637
NZ Crossbred Wool	2,236	2,057
5-yr Govt Stock Futures	15,557	2,455
New Zealand Wheat	87	60
90 Day Bank Bill	2,793	1,097
NEW ZEALAND FUTURES EXCH	22,583	6,904

	VOLUME DECEMBER 1986	OPEN INTEREST DECEMBER 1986
Sugar	26,473	32,130
Coffee	1,110	957
Cocoa	720	563
PARIS COMMODITY EX	28,303	33,650
Eurodollar	30,884	15,095
Deutschemark	8,749	619
Japanese Yen	2,528	696
British Pound	1,090	222
Nikkei Stock Average	6,259	1,375
US T-Bond	3,815	669
Gold	0	2
SIMEX	53,325	18,678
All Ords. Index	49,084	5,790
Bank Bills 90 Day	82,052	18,361
US Dollars	1,249	285
Aust T-Bond 10 year	89,022	13,989
US T-Bond	561	0
Eurodollar	198	0
Gold	1,003	0
Greasy Wool	5	32
Live Cattle (Cash Set)	370	678
Wool (Cash Set)	38	118
Bank Bill Options	764	665
US Dollar Options	76	41
Aust 10-Yr Bond Option	11,634	3,030
All Ords Options	4,553	3,428
SYDNEY FUTURES EXCHANGE	240,609	46,417
Canadian T-Bill 91 Day	15	0
Long Canadian Bonds	5	0
TSE 300 Composite Index	3,940	351
TSE 300 Spot Index	2,919	0
Warrants	1,800	0
US Dollar	0	0
Bond Option 9%	637	331
Silver Option	863	1,751
Bond Option 11 3/4%	2,709	1,124
Bond Option 8 3/4%	184	80
TORONTO FUTURES EXCHANGE	13,072	3,637

	VOLUME DECEMBER 1986	OPEN INTEREST DECEMBER 1986
Wheat	18,554	8,156
Oats	5,921	1,700
Thunder Bay Barley	18,755	8,121
Rye	6,547	2,032
Flax Seed	16,914	4,247
Rape Seed	109,302	27,989
Gold	4	15
Silver	10	31
WINNIPEG COMMODITY EXCH	176,007	52,291
Gold	69,797	65,221
Silver	32,473	37,803
Platinum	161,880	99,000
Rubber	39,089	33,178
Cotton Yarn	78,554	21,435
Woolen Yarn	600	244
TOKYO COMM EX INDUSTRY	382,393	256,881
American Soybeans	180,609	117,031
Chinese Soybeans	3,080	1,705
Red Beans	150,051	54,382
TOKYO GRAIN EXCHANGE	333,740	173,118
Yen Gov't Bond	1,356,303	101,055
TOKYO STOCK EXCHANGE	1,356,303	101,055
Domestic Soybeans	2	0
Red Beans	15,661	7,583
White Beans	2	0
Potato Starch	2	0
Imported Soybeans	6,972	4,780
HOKKAIDO GRAIN EXCH	22,639	12,363
Red Beans	15,827	2,547
Imported Soybeans	18,008	5,723
Refined Sugar	254	5
KANMON COMMODITY EXCH	34,089	8,275

	VOLUME DECEMBER 1986	OPEN INTEREST DECEMBER 1986
Red Beans	22,780	3,941
Imported Soybeans	24,604	6,629
KOBE GRAIN EXCH	47,384	10,570
Raw Silk	40,032	14,592
KOBE RAW SILK EXCH	40,032	14,592
Rubber (RSS3)	39,095	25,220
KOBE RUBBER EXCH	39,095	25,220
Dried Cocoon	142,399	41,592
MAEBASHI DRIED COCOON EX	142,399	41,592
Red Beans	44,853	20,162
White Beans	0	0
Sweet Potato Starch	4	0
Imported Soybeans	17,975	10,062
Refined Sugar	254	0
NAGOYA GRAIN & SUGAR EXCH	63,086	30,224
Cotton Yarn (40S)	39,788	12,023
Staple Fiber Yarn (Dull)	7,064	2,398
Wool Yarn	843	297
NAGOYA TEXTILE	47,695	14,718
Red Beans	105,518	48,529
Imported Soybeans	65,533	24,187
OSAKA GRAIN EXCHANGE	171,051	72,716

	VOLUME DECEMBER 1986	OPEN INTEREST DECEMBER 1986
Refined Sugar	254	7
Raw Sugar	33,605	37,162
OSAKA SUGAR EXCHANGE	33,859	37,169
Staple Fiber Yarn(Bright)	251	0
Staple Fiber Yarn (Dull)	887	0
Wool Yarn	16,019	9,727
Cotton Yarn (20S)	20,970	8,154
Cotton Yarn (40S)	11,844	4,779
OSAKA TEXTILE	49,971	22,660
Refined Sugar	254	21
Raw Sugar	96,419	127,432
TOKYO SUGAR EXCHANGE	96,673	127,453
Dried Cocoon	146,005	43,453
TOYAHASHI DRIED COCOON EX	146,005	43,453
Raw Silk	64,767	23,865
YOKOHAMA RAW SILK EX	64,767	23,865